

Separable differential equations

Given a first order equation of the form

$$f(y) \frac{dy}{dx} = g(x)$$

we can integrate both sides with respect to x (using a substitution on the left) to obtain

$$F(y) = G(x) + C$$

where $F' = f$, $G' = g$, and C is an arbitrary constant. If we can invert F , we can solve for y :

$$y = F^{-1}(G(x) + C).$$

Moreover, if we have an initial condition, $y(x_0) = y_0$, this determines a value for the constant C :

$$y(x_0) = y_0 = F^{-1}(G(x_0) + C), \quad C = F(y_0) - G(x_0).$$

In general, a first order differential equation is separable if you can express it as

$$a(x)dx = b(y)dy,$$

and it can be solved by integrating both sides and then solving for y . **DON'T FORGET THE CONSTANT OF INTEGRATION!**

Solve the following initial value problems. [Solutions at the end.]

1. $\frac{dy}{dx} = -2y, \quad y(0) = 1$

2. $u \frac{du}{dx} = 1, \quad u(0) = 1$

3. $\frac{dx}{dt} + x = 1, \quad x(0) = 0.1$

4. $\frac{du}{dt} = u + ut^2, u(0) = 5$

5. $\frac{dA}{dx} = xe^A, A(0) = 0$

6. $\frac{ds}{d\theta} = -s^2 \tan \theta, s(0) = 2$

7. $x(x+1)\frac{dy}{dx} = y^2, y(1) = 1$

8. $\frac{dP}{dx} = \frac{5P}{x}, P(1) = 3$

9. $\frac{dz}{dx} = xz^2 \sin(x^2), z(0) = 1$

Solutions

1. $y(x) = e^{-2x}$

2. $u(x) = \sqrt{2x + 1}$

3. $x(t) = 1 - 0.9e^{-t}$

4. $u(t) = 5e^{t^3/3+t}$

5. $A(x) = -\ln(1 - x^2/2)$

6. $s(\theta) = \frac{2}{1 - \ln |\cos \theta|}$

7. $y(x) = \frac{1}{\ln |1 + 1/x| - \ln 2}$

8. $P(x) = 3x^5$

9. $z(x) = \frac{2}{1 + \cos(x^2)}$